LATINOS TRADING

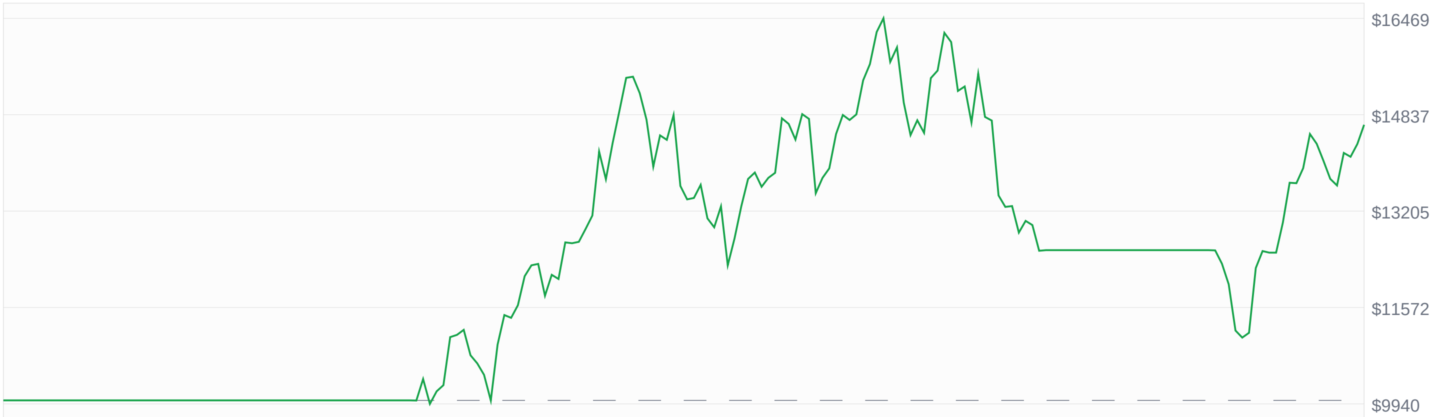
BACKTEST REPORT

Backtest #53663 · SM · EVO_EVOEVOEVOE_v2320

ROI	Sharpe	Win Rate	Max Drawdown
+46.62%	1.32	100.0%	-32.83%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The 100% win rate is statistically meaningless with only two trades, rendering the 46.62% ROI and 1.32 Sharpe ratio unreliable indicators of true skill. While the strategy captured significant upside on SM, the 32.83% maximum drawdown reveals severe fragility and poor risk management relative to the gains. You cannot distinguish alpha from luck without a larger sample size to test robustness against market variance. Expand the backtest window to include at least one hundred trades to establish statistical significance.

ADDITIONAL METRICS

CAGR	**46.62%**
Sortino Ratio	**1.02**
Turnover	**4.98x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$14666.15**

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